

## STIC Database Tracking Number:

**To: Jason Borlinghaus**  
**Location: Knox 4A79**  
**Art Unit: 3693**  
**Date: May 5, 2009**  
**Case Serial Number: 09/699,503**

**From: Caryn Wesner-Early**  
**Location: EIC3600, Knox 4C29**  
**Phone: (571) 272-3543**  
**caryn.wesner-early@uspto.gov**

## Search Notes

Dear Examiner Borlinghaus:

Please find attached the results of your search for the above-referenced case. The search was conducted in the template files.

I have listed references of *potential* interest in the first part of the search results. However, please be sure to scan through the entire report. There may be additional references that you might find useful.

If you have any questions about the search, or need a refocus, please do not hesitate to contact me.

Thank you for using the EIC, and we look forward to your next search!

Caryn S. Wesner-Early, MSLS  
ASRC Technical Information Specialist  
EIC 3600, US Patent & Trademark Office  
Phone: (571) 272-3543  
Fax: (571) 273-0046  
caryn.wesner-early@uspto.gov

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## **I. References of Potential Interest**

Dialog

**17/ 3,K/ 2 (Item 2 from file: 139)**

DIALOG(R)File 139:EconLit

(c) 2009 American Economic Association. All rts. reserv.

426358

**TITLE: SOES Trading and Market Volatility**

**AUTHOR(S):** Battalio, Robert H.; Hatch, Brian; Jennings, Robert

**AUTHOR(S) AFFILIATION:** U Notre Dame; U DE; IN U

**JOURNAL NAME:** Journal of Financial and Quantitative Analysis,

**JOURNAL VOLUME & ISSUE:** 32 2,

**PAGES:** 225-38

**PUBLICATION DATE:** 1997

**LANGUAGE:** English

**AVAILABILITY:** <http://depts.washington.edu/jfqa/>

**ISSN:** 0022-1090

**DOCUMENT TYPE:** Journal Article

**ABSTRACT INDICATOR:** Abstract

...ABSTRACT: volatility precede high levels of maximum-sized SOES trades, suggesting that volatility causes more frequent **large SOES trades**.

Likewise, over a one-minute **time interval**, high levels of maximum-sized SOES trades cause high volatility. Over longer periods, however, intense...

**17/ 3,K/ 23 (Item 4 from file: 2)**

DIALOG(R)File 2:INSPEC

(c)2009 Institution of Engineering & Technology. All rts. reserv.

06095874

**Title: A structured model to manage a large number of transactions**

**Authors(s):** Andronico, A.; Cossa, L.; Gagliardi, M.; Spera, C.

**Author Affiliation:** Dept. of Math., Siena Univ., Italy

**Journal:** European Journal of Operational Research, vol.86, no.3, pp.402-21

**Country of Publication:** Netherlands

**Publication Date:** 2 Nov. 1995

**ISSN:** 0377-2217

**CODEN:** EJORDT

**U.S. Copyright Clearance Center Code:** 0377-2217/95/\$09.50

**Language:** English

**Subfile(s):** C (Computing & Control Engineering); E (Mechanical & Production Engineering)

**INSPEC Update Issue:** 1995-043

**Copyright:** 1995, IEE

**Abstract:** ...memory, which have a different transfer rate and, of course, a different cost function. The **large** number of **transactions** to be dealt with oblige the authors to consider their **distribution** within a specified **time period** . The goal of the model is to maximize the throughput of the system coupled with...

## **II. Inventor Search Results from Dialog**

? show files;ds

File 471: New York Times Fulltext 1980-2009/May 05  
(c) 2009 The New York Times

File 139: EconLit 1969-2009/Apr  
(c) 2009 American Economic Association

File 583: Gale Group Globalbase(TM) 1986-2002/Dec 13  
(c) 2002 Gale/Cengage

File 474: New York Times Abs 1969-2009/May 05  
(c) 2009 The New York Times

File 475: Wall Street Journal Abs 1973-2009/May 05  
(c) 2009 The New York Times

File 35: Dissertation Abs Online 1861-2009/Apr  
(c) 2009 ProQuest Info&Learning

File 65: Inside Conferences 1993-2009/Apr 29  
(c) 2009 BLDSC all rts. reserv.

File 99: Wilson Appl. Sci & Tech Abs 1983-2009/Feb  
(c) 2009 The HW Wilson Co.

File 256: TechInfoSource 82-2009/Feb  
(c) 2009 Info.Sources Inc

File 2: INSPEC 1898-2009/AprW3  
(c) 2009 Institution of Engineering & Technology

File 634: San Jose Mercury Jun 1985-2009/May 03  
(c) 2009 San Jose Mercury News

File 610: Business Wire 1999-2009/May 05  
(c) 2009 Business Wire.

File 613: PR Newswire 1999-2009/May 05  
(c) 2009 PR Newswire Association Inc

File 810: Business Wire 1986-1999/Feb 28  
(c) 1999 Business Wire

File 813: PR Newswire 1987-1999/Apr 30  
(c) 1999 PR Newswire Association Inc

File 20: Dialog Global Reporter 1997-2009/May 05  
(c) 2009 Dialog

File 996: Newsroom 2000-2003  
(c) 2008 Dialog

File 75: TGG Management Contents(R) 86-2009/Apr W1  
(c) 2009 Gale/Cengage

File 626: Bond Buyer Full Text 1981-2008/Jul 07  
(c) 2008 Bond Buyer

File 268: Banking Info Source 1981-2009/Apr W4  
(c) 2009 ProQuest Info&Learning

File 9: Business & Industry(R) Jul/1994-2009/May 04  
(c) 2009 Gale/Cengage

File 13: BAMP 2009/May 04  
(c) 2009 Gale/Cengage

File 15: ABI/Inform(R) 1971-2009/May 04  
(c) 2009 ProQuest Info&Learning

File 16: Gale Group PROMT(R) 1990-2009/Apr 14  
(c) 2009 Gale/Cengage

File 148: Gale Group Trade & Industry DB 1976-2009/Apr 21  
(c) 2009 Gale/Cengage

File 160: Gale Group PROMT(R) 1972-1989  
(c) 1999 The Gale Group

File 275: Gale Group Computer DB(TM) 1983-2009/Apr 09  
(c) 2009 Gale/Cengage

File 621: Gale Group New Prod. Annou.(R) 1985-2009/Mar 31  
(c) 2009 Gale/Cengage

File 636: Gale Group Newsletter DB(TM) 1987-2009/Apr 14  
(c) 2009 Gale/Cengage

File 249: Mgt. & Mktg. Abs. 1976-2007/Apr W5  
(c) 2007 Pira International

File 267: Finance & Banking Newsletters 2008/Sep 29  
(c) 2008 Dialog

File 624: McGraw-Hill Publications 1985-2009/May 04  
(c) 2009 McGraw-Hill Co. Inc

File 485: Accounting & Tax DB 1971-2009/Apr W4  
(c) 2009 ProQuest Info&Learning

File 625: American Banker Publications 1981-2008/Jun 26  
(c) 2008 American Banker

File 56: Computer and Information Systems Abstracts 1966-2009/May  
(c) 2009 CSA.

File 120: U.S. Copyrights 1978-2009/Apr 21  
(c) format only 2009 Dialog

File 426: LCMARC-Books 1968-2009/Apr W3  
(c) format only 2009 Dialog

File 430: British Books in Print 2007/Jan W3  
(c) 2007 J. Whitaker & Sons Ltd.

File 483: Newspaper Abs Daily 1986-2009/May 05  
(c) 2009 ProQuest Info&Learning

File 347: JAPIO Dec 1976-2009/Jan(Updated 090503)  
(c) 2009 JPO & JAPIO

File 348: EUROPEAN PATENTS 1978-200918  
(c) 2009 European Patent Office

File 349: PCT FULLTEXT 1979-2009/UB= 20090423| UT= 20090416  
(c) 2009 WIPO/Thomson

File 350: Derwent WPIX 1963-2009/UD= 200927  
(c) 2009 Thomson Reuters

File 371: French Patents 1961-2002/BOPI 200209  
(c) 2002 INPI. All rts. reserv.

Set Items Description

S1 3031 AU= (CUSHING, D? OR CUSHING D? OR CUSHING(2N)(DAVID OR DAVE)  
OR BULAJIC, M? OR BULAJIC M? OR BULAJIC(2N)MITCH OR D'SOUZA,

R? OR D'SOUZA R? OR DSOUZA, R? OR DSOUZA R? OR D SOUZA, R? OR D SOUZA R? OR SOUZA, R? OR SOUZA R? OR (D'SOUZA OR DSOUZA OR D SOUZA OR SOUZA)(2N)ROHIT OR KRAMER, K? OR KRAMER K? OR KRAMER(2N)(KENNETH OR KEN))

S2 1108 S1 FROM 347,348,349,350,371

S3 7 (BLOCK OR ICEBERG OR ICE()BERG OR LARGE)(2N)(TRADE OR TRADES OR TRADED OR TRANSACTION OR TRANSACTIONS OR ORDER OR ORDER-S)

S4 5 S2 AND S3

S5 5 IDPAT (sorted in duplicate/non-duplicate order)

S6 5 IDPAT (primary/non-duplicate records only)

S7 1923 S1 NOT S2

S8 2 S3 AND S7

S9 1 RD (unique items)

S10 6 S6 OR S9

**10/ AA,AN,AZ,TI/ 1 (Item 1 from file: 15)**  
 DIALOG(R)File 15:(c) 2009 ProQuest Info&Learning. All rts. reserv.

02391909 137024081  
**The appraiser's perspective**

**10/ AA,AN,AZ,TI/ 2 (Item 1 from file: 349)**  
 DIALOG(R)File 349:(c) 2009 WIPO/Thomson. All rts. reserv.

00903288  
**SYSTEM AND METHOD FOR EXECUTING STRATEGY SECURITY TRADING**  
**SYSTEME ET PROCEDE D'EXECUTION DE NEGOCIATION STRATEGIQUE DE TITRES**  
 Application: WO 2001US42857 20011031 (PCT/WO US0142857)

**10/ AA,AN,AZ,TI/ 3 (Item 2 from file: 349)**  
 DIALOG(R)File 349:(c) 2009 WIPO/Thomson. All rts. reserv.

00824091  
**METHOD AND SYSTEM FOR OBTAINING A DISCOVERED PRICE**  
**PROCEDE ET SYSTEME PERMETTANT D'OBTENIR UN PRIX COMMUNIQUE**  
 Application: WO 2001US2926 20010130 (PCT/WO US0102926)

**10/ AA,AN,AZ,TI/ 4 (Item 3 from file: 349)**  
 DIALOG(R)File 349:(c) 2009 WIPO/Thomson. All rts. reserv.

00818659  
**AUTOMATED BATCH AUCTIONS IN CONJUNCTION WITH CONTINUOUS**  
**FINANCIAL MARKETS**  
**ENCHERES DE LOTS INFORMATISEES EN LIAISON AVEC LES MARCHES**

## FINANCIERS CONTINUS

Application: WO 2001US713 20010110 (PCT/WO US0100713)

10/ AA,AN,AZ,TI/ 5 (Item 4 from file: 349)

DIALOG(R)File 349:(c) 2009 WIPO/Thomson. All rts. reserv.

00760300

**DUAL-CHAMBER SUPPORT BEARING WITH HYDRAULIC DAMPING  
SUPPORT DE MOTEUR A DEUX CHAMBRES A AMORTISSEMENT HYDRAULIQUE  
ZWEI KAMMERSTUTZLAGER MIT HYDRAULISCHER DAMPFUNG**

Application: WO 2000DE1729 20000530 (PCT/WO DE0001729)

10/ AA,AN,AZ,TI/ 6 (Item 1 from file: 350)

DIALOG(R)File 350:(c) 2009 Thomson Reuters. All rts. reserv.

0011038776

WPI ACC NO: 2001-041174/

**Dual chamber support bearing with hydraulic damping, especially for motor  
vehicle engine mount, contains pre-loading chamber filled with fluid as  
engine vibrates**

### Original Titles:

Zweikammerstutzlager mit hydraulischer Dämpfung

DUAL-CHAMBER SUPPORT BEARING WITH HYDRAULIC DAMPING

SUPPORT DE MOTEUR A DEUX CHAMBRES A AMORTISSEMENT HYDRAULIQUE

ZWEI KAMMERSTUTZLAGER MIT HYDRAULISCHER DAMPFUNG

The two-room type/mold support supporting apparatus equipped with the  
attenuation part of a hydraulic-pressure -type

Two-chamber step bearing with hydraulic damping.

Local Applications (No Type Date): WO 2000DE1729 A 20000530; DE 19925105

A 19990601; BR 20006174 A 20000530; WO 2000DE1729 A 20000530; EP

2000945577 A 20000530; WO 2000DE1729 A 20000530; DE 19925105 A

19990601; WO 2000DE1729 A 20000530; US 2001762273 A 20010411; WO

2000DE1729 A 20000530; JP 2001500139 A 20000530; EP 2000945577 A

20000530; WO 2000DE1729 A 20000530; EP 2000945577 A 20000530; WO

2000DE1729 A 20000530; JP 2001500139 A 20000530

Priority Applications (no., kind, date): DE 19925105 A 19990601



10/ 3,K/ 1 (Item 1 from file: 15)  
DIALOG(R)File 15:ABI/Inform(R)  
(c) 2009 ProQuest Info&Learning. All rts. reserv.

02391909 137024081

**The appraiser's perspective**

**Kramer, Kenneth** ; Rowold, Jonathan  
Asset Finance International PP: 10-13 May 2002  
JRNL CODE: AFL  
WORD COUNT: 3681

**Kramer, Kenneth ...**

10/ 3,K/ 2 (Item 1 from file: 349)  
DIALOG(R)File 349:PCT FULLTEXT  
(c) 2009 WIPO/Thomson. All rts. reserv.

00903288 \*\*Image available\*\*

**SYSTEM AND METHOD FOR EXECUTING STRATEGY SECURITY TRADING  
SYSTEME ET PROCEDE D'EXECUTION DE NEGOCIATION STRATEGIQUE DE TITRES**

Patent Applicant/Assignee:

ITG SOFTWARE INC, 1810 14th Street, Suite 208A, Santa Monica, CA 90404,  
US, US (Residence), US (Nationality)

Inventor(s):

**CUSHING David** C, 4 Jonas Stone Circle, Lexington, MA 02420, US,  
**BULAJIC M Mitch** , 555 Main Street #1901, New York, NY 10044, US,  
**D' SOUZA Rohit** , 425 Park Avenue South, New York, NY 10016, US,  
**KRAMER Kenneth** , 4 Martine Avenue, Apt. 515, White Plains, NY 10606, US,

Legal Representative:

DELUCA Vincent M (et al) (agent), Rothwell, Figg, Ernst & Manbeck, P.C.,  
555 13th Street, N.W., Suite 701-E, Washington, DC 20004, US,

Patent and Priority Information (Country, Number, Date):

Patent: WO 200237380 A1 20020510 (WO 0237380)

Application: WO 2001US42857 20011031 (PCT/WO US0142857)

Priority Application: US 2000699503 20001031

Designated States:

(Protection type is "patent" unless otherwise stated - for applications prior to 2004)

AE AG AL AM AT AU AZ BA BB BG BR BY BZ CA CH CN CO CR CU CZ DE DK DM DZ  
EC EE ES FI GB GD GE GH GM HR HU ID IL IN IS JP KE KG KP KR KZ LC LK LR  
LS LT LU LV MA MD MG MK MN MW MX NZ NO NZ OM PH PL PT RO RU SD SE SG SI  
SK SL TJ TM TR TT TZ UA UG UZ VN YU ZA ZW

(EP) AT BE CH CY DE DK ES FI FR GB GR IE IT LU MC NL PT SE TR

(OA) BF BJ CF CG CI CM GA GN GQ GW ML MR NE SN TD TG

(AP) GH GM KE LS MW MZ SD SL SZ TZ UG ZW

(EA) AM AZ BY KG KZ MD RU TJ TM

Publication Language: English

Filing Language: English

Fulltext Word Count: 6100

Inventor(s):

**CUSHING David C...**  
... **BULAJIC M Mitch** , ...  
... **D' SOUZA Rohit** , ...  
... **KRAMER Kenneth** ,

Patent Applicant/Inventor:

Fulltext Availability:

Detailed Description

Detailed Description

... by human traders) is achieved. The server 11 can handle much more complex trades including **trades** involving **large** volumes and many more different equities. Additionally, the server 11 can provide expert results for...

...invention would

provide an alternative to conventional trading strategies for those clients who wish to **trade a block** of shares of a particular security over the course of a market day (or portion...

**10/ 3,K/ 3 (Item 2 from file: 349)**

DIALOG(R) File 349: PCT FULLTEXT

(c) 2009 WIPO/Thomson. All rts. reserv.

00824091 \*\* Image available\* \*

**METHOD AND SYSTEM FOR OBTAINING A DISCOVERED PRICE  
PROCEDE ET SYSTEME PERMETTANT D'OBTENIR UN PRIX COMMUNIQUE**

Patent Applicant/Assignee:

ITG SOFTWARE INC, 1810 14th Street, Suite 208A, Santa Monica, CA 90404,  
US, US (Residence), US (Nationality)

Inventor(s):

**CUSHING David C**, 4 Jonas Stone Circle, Lexington, MA 02420, US,  
Legal Representative:

DELUCA Vincent M (et al) (agent), Rothwell, Figg, Ernst & Manbeck, P.C.,  
Suite 701-E, 555 13th Street, N.W., Washington, DC 20004, US,

Patent and Priority Information (Country, Number, Date):

Patent: WO 200157612 A2-A3 20010809 (WO 0157612)

Application: WO 2001US2926 20010130 (PCT/WO US0102926)

Priority Application: US 2000496188 20000202

Designated States:

(Protection type is "patent" unless otherwise stated - for applications prior to 2004)

AE AG AL AM AT AU AZ BA BB BG BR BY BZ CA CH CN CR CU CZ DE DK DM DZ EE  
ES FI GB GD GE GH GM HR HU ID IL IN IS JP KE KG KP KR KZ LC LK LR LS LT  
LU LV MA MD MG MK MN MW MX NZ NO NZ PL PT RO RU SD SE SG SI SK SL TJ TM  
TR TT TZ UA UG UZ VN YU ZA ZW

(EP) AT BE CH CY DE DK ES FI FR GB GR IE IT LU MC NL PT SE TR  
(OA) BF BJ CF CG CI CM GA GN GW ML MR NE SN TD TG  
(AP) GH GM KE LS MW MZ SD SL SZ TZ UG ZW  
(EA) AM AZ BY KG KZ MD RU TJ TM

Publication Language: English

Filing Language: English

Fulltext Word Count: 5806

Inventor(s):

**CUSHING David C...**

Patent Applicant/Inventor:

Fulltext Availability:

Detailed Description

Detailed Description

... belief that a 25% excess of supply over demand. or vice versa, would  
constitute a **large** enough net **order** imbalance to significantly impact price).

**10/ 3,K/ 4 (Item 3 from file: 349)**

DIALOG(R)File 349:PCT FULLTEXT

(c) 2009 WIPO/Thomson. All rts. reserv.

00818659 \*\* Image available\*\*

**AUTOMATED BATCH AUCTIONS IN CONJUNCTION WITH CONTINUOUS  
FINANCIAL MARKETS**

**ENCHERES DE LOTS INFORMATISEES EN LIAISON AVEC LES MARCHES  
FINANCIERS CONTINUS**

Patent Applicant/Assignee:

ITG SOFTWARE INC, 1810 14th Street, Suite 208A, Santa Monica, CA 90404,  
US, US (Residence), US (Nationality)

Inventor(s):

**CUSHING David C**, 4 Jonas Stone Circle, Lexington, MA 02420, US,

Legal Representative:

DELUCA Vincent M (et al) (agent), Rothwell, Figg, Ernst & Manbeck, P.C.,  
555 13th Street, N.W., Suite 701-E, Washington, DC 20004, US,

Patent and Priority Information (Country, Number, Date):

Patent: WO 200152166 A1 20010719 (WO 0152166)

Application: WO 2001US713 20010110 (PCT/WO US0100713)

Priority Application: US 2000480991 20000111

Designated States:

(Protection type is "patent" unless otherwise stated - for applications prior to 2004)

AE AG AL AM AT AU AZ BA BB BG BR BY BZ CA CH CN CR CU CZ DE DK DM DZ EE  
ES FI GB GD GE GH GM HR HU ID IL IN IS JP KE KG KP KR KZ LC LK LR LS LT  
LU LV MA MD MG MK MN MW MX MZ NO NZ PL PT RO RU SD SE SG SI SK SL TJ TM  
TR TT TZ UA UG UZ VN YU ZA ZW

(EP) AT BE CH CY DE DK ES FI FR GB GR IE IT LU MC NL PT SE TR

(OA) BF BJ CF CG CI CM GA GN GW ML MR NE SN TD TG

(AP) GH GM KE LS MW MZ SD SL SZ TZ UG ZW

(EA) AM AZ BY KG KZ MD RU TJ TM

Publication Language: English

Filing Language: English

Fulltext Word Count: 9649

Inventor(s):

**CUSHING David C...**

Patent Applicant/Inventor:

Fulltext Availability:

Detailed Description

Detailed Description

... order book and market conditions to set or stabilize security opening price 6 by offsetting **large trade** imbalances (by personally buying or selling or allowing other floor traders to buy or sell...belief that a 25% excess of supply over demand, or vice versa, would constitute a **large** enough net **order** imbalance to significantly impact price).

### III. Text Search Results from Dialog

#### A. Patent Files, Abstract

? show files;ds

File 347:JAPIO Dec 1976-2009/Jan(Updated 090503)

(c) 2009 JPO & JAPIO

File 350:Derwent WPIX 1963-2009/UD=200927

(c) 2009 Thomson Reuters

File 371:French Patents 1961-2002/BOPI 200209

(c) 2002 INPI. All rts. reserv.

Set	Items	Description
S1	8992	(BLOCK OR ICEBERG OR ICE()BERG OR LARGE)(2N)(TRADE OR TRADES OR TRADED OR TRANSACTION OR TRANSACTIONS OR ORDER OR ORDER-S)
S2	8992	(BLOCK OR ICEBERG OR ICE()BERG OR LARGE)(2N)(TRADE OR TRADES OR TRADED OR TRANSACTION OR TRANSACTIONS OR ORDER OR ORDER-S)
S3	3614	BREAK??? OR BROKEN OR SMALL?? OR DIVID??? OR SUBDIVID??? OR SPLIT OR SPLITS OR SPLITTING OR SEPARATE OR SEPARATED OR SEPARATES OR SEPARATION OR FRACTUR??? OR CARV??? OR PARTITION??? OR SPREAD??? OR DISTRIBUT???
S4	333	TIME(2N)(BIN OR BINS OR UNIT OR UNITS OR INCREMENT OR INCREMENTS OR COMPARTMENT OR COMPARTMENTS OR CELL OR CELLS OR SEGMENT OR SEGMENTS OR DIVISION OR DIVISIONS OR INTERVAL OR INTERVALS OR PERIOD OR PERIODS) OR TIMESPANS
S5	0	(MEAN OR MODE OR AVERAGE OR MEDIAN OR NORM OR NORMED OR MEDIAL)(2N)(SHARE OR SHARES)(2N)VOLUME
S6	137	PRO()(RATA OR RATED) OR PRORATA OR PRORATED OR PROPORTION?
S7	30	S3(5N)S4
S8	3	S2(10N)S7
S9	0	S4(10N)S5(10N)S6
S10	0	S8(S)S9
S11	0	S2(S)S3(S)S4(S)S5(S)S6
S12	48	S2(S)S3(S)S4
S13	1	S12(S)(S5 OR S6)
S14	6	S12 AND IC= (G06F OR G06Q)
S15	28	S2(10N)S4
S16	3	S15 AND IC= (G06F OR G06Q)
S17	14	S2 AND S4 AND S6
S18	3	S17 AND IC= (G06F OR G06Q)
S19	11	S14 OR S16 OR S18
S20	11	IDPAT (sorted in duplicate/non-duplicate order)
S21	11	IDPAT (primary/non-duplicate records only)

**21/ AN,AZ,TI/ 1 (Item 1 from file: 350)**

DIALOG(R)File 350:(c) 2009 Thomson Reuters. All rts. reserv.

0018399941

**Brokering management system for e.g. static or dynamic display advertisement, has block definition tool utilized to define traffic block parameters, and traffic block delivering volume of saleable events lower than minimum threshold**

**Original Titles:**

System and method for brokering the sale of internet advertisement inventory as discrete traffic blocks of segmented internet traffic.

SYSTEME ET PROCEDE DE NEGOCIATION DE LA VENTE D'INVENTAIRE DE PUBLICITE INTERNET EN TANT QUE BLOCS DE TRAFIC DISCRETS DE TRAFIC INTERNET SEGMENTE

Local Applications (No Type Date): US 2007915433 P 20070501; US

2007893976 A 20070818; US 2008150320 A 20080426; WO 2008US62268 A

20080501; WO 2008US62268 A 20080501

Priority Applications (no., kind, date): US 2007915433 P 20070501; US

2007915433 P 20070501; US 2007893976 A 20070818; US 2008150320 A

20080426

**21/ AN,AZ,TI/ 2 (Item 2 from file: 350)**

DIALOG(R)File 350:(c) 2009 Thomson Reuters. All rts. reserv.

0016778844

**Financial data analyzing method for electronic exchange, involves receiving set of price and volume data over current discrete time period of trading application, and generating data point corresponding to discrete time period**

**Original Titles:**

System and Method for Determining Data Points for Financial Bar Charts and Their Presentation

SYSTEM AND METHOD FOR DETERMINING DATA POINTS FOR FINANCIAL BAR CHARTS AND THEIR PRESENTATION

SYSTEME ET PROCEDE PERMETTANT DE DETERMINER ET PRESENTER DES POINTS DE DONNEES POUR LES GRAPHIQUES A BANDES FINANCIERS

FINANCIAL INSTRUMENT TRADING INTERFACE WITH DYNAMIC PRICE SCALE

INTERFACE DE NEGOCIATION D'INSTRUMENTS FINANCIERS A BAREME DE PRIX DYNAMIQUE

Local Applications (No Type Date): US 2005727748 P 20051017; US

2006772671 P 20060213; US 2006781211 P 20060310; US 2006833095 P

20060725; US 2006531397 A 20060913; WO 2006US35797 A 20060914; WO

2006US41269 A 20061017

Priority Applications (no., kind, date): US 2005727748 P 20051017; US

2006772671 P 20060213; US 2006781211 P 20060310; US 2006833095 P  
20060725; US 2006531397 A 20060913

**21/ AN,AZ,TI/ 3 (Item 3 from file: 350)**

DIALOG(R)File 350:(c) 2009 Thomson Reuters. All rts. reserv.

0016248945

**Derivative exposure access method for trading and setting of new product types, involves clearing house securities by creation of post trade contracts, based on trade whose prices are related to trade quotation**

**Original Titles:**

Trading and settling enhancements to electronic futures exchange  
Trading and settling enhancements to the standard electronic futures  
exchange market model leading to novel derivatives including on exchange  
ISDA type credit derivatives and entirely new recovery products including  
novel options on these  
ISDA type interest rate derivatives and second generation bond like futures  
based in part or entirely on them  
Trading and settling enhancements to the standard electronic futures  
exchange market model leading to a novel pooled and potentially guaranteed  
risk deposit market  
Trading and settling enhancements to the standard electronic futures  
exchange market model that allow bespoke notional sizes and better global  
service of end users and make available a new class of negotiable security  
including equivalents to products normally issued by special purpose vehicles  
TRADING AND SETTLING ENHANCEMENTS TO ELECTRONIC FUTURES EXCHANGE  
AMELIORATIONS APPORTEES AU COMMERCE ET AU REGLEMENT DE FUTURS ECHANGES  
ELECTRONIQUES

Local Applications (No Type Date): WO 2006GB1223 A 20060403; US  
2005667878 P 20050401; US 2005172739 A 20050701; US 2005667878 P  
20050401; US 2005179382 A 20050712; US 2005667878 P 20050401; US  
2005179889 A 20050712; US 2005667878 P 20050401; US 2005179942 A  
20050712; CN 200680018512 A 20060403; WO 2006GB1223 A 20060403  
Priority Applications (no., kind, date): US 2005667878 P 20050401; US  
2005172739 A 20050701; US 2005179382 A 20050712; US 2005179889 A  
20050712; US 2005179942 A 20050712

**21/ AN,AZ,TI/ 4 (Item 4 from file: 350)**

DIALOG(R)File 350:(c) 2009 Thomson Reuters. All rts. reserv.

0012847685

**Custom product such as carpet, carpet tile, has base color, background color, inserts color and pattern color, that are modified based on consumer**

desire

**Original Titles:**

FARBÄNDERUNGSVERFAHREN UND PRODUKT

COLOR CHANGE METHOD AND PRODUCT

PROCEDE DE MODIFICATION DE COULEURS ET PRODUIT ASSOCIE

Local Applications (No Type Date): US 2001265389 P 20010130; US 200260786

A 20020130; WO 2002US2730 A 20020130; EP 2002702111 A 20020130; WO

2002US2730 A 20020130; AU 2002235495 A 20020130

Priority Applications (no., kind, date): US 2001265389 P 20010130; US

200260786 A 20020130

**21/ AN,AZ,TI / 5 (Item 5 from file: 350)**

DIALOG(R)File 350:(c) 2009 Thomson Reuters. All rts. reserv.

0010774191

**Calender association rules identification method for business transaction, involves examining identified association rules to determine which rule exhibits temporal variations as specified by preset Calender**

**Original Titles:**

System and method for discovering calendric association rules.

Local Applications (No Type Date): US 1998152770 A 19980914

Priority Applications (no., kind, date): US 1998152770 A 19980914

**21/ AN,AZ,TI / 6 (Item 6 from file: 350)**

DIALOG(R)File 350:(c) 2009 Thomson Reuters. All rts. reserv.

0010766719

**Customer incentive providing method for electronic commerce, involves awarding security that includes equity interest in selling company to customer, based on business activities of customer**

**Original Titles:**

Customer award and incentive system

METHOD AND SYSTEM FOR GENERATING CUSTOMER INCENTIVES BY REWARDING CUSTOMERS WITH SECURITIES

PROCEDE ET SYSTEME DE GENERATION DE PRIMES DESTINEES AUX CLIENTS EN RECOMPENSANT LES CLIENTS AU MOYEN DE TITRES

Local Applications (No Type Date): WO 2000US19730 A 20000720; AU

200061135 A 20000720; US 2000227011 P 20000823; US 2001938950 A 20010823

Priority Applications (no., kind, date): US 1999144630 P 19990720; US

1999159553 P 19991015; US 1999164752 P 19991112; WO 2000US19730 A



20000720

**21/ AN,AZ,TI/ 7 (Item 7 from file: 350)**

DIALOG(R)File 350:(c) 2009 Thomson Reuters. All rts. reserv.

0009653385

**Cursor movement controller of PC assisted motor vehicle drive control apparatus - stops movement of cursor after predetermined time from start of input**

**Original Titles:**

OPERATING DEVICE

Operating apparatus.

Local Applications (No Type Date): JP 199866400 A 19980317; US 1999263779 A 19990305; JP 199866400 A 19980317

Priority Applications (no., kind, date): JP 199866400 A 19980317

**21/ AN,AZ,TI/ 8 (Item 8 from file: 350)**

DIALOG(R)File 350:(c) 2009 Thomson Reuters. All rts. reserv.

0007826882

**Transaction processing system for distributed database system - has data directory servers coupled between transaction generator units and data servers, for routing transactions and providing data location functions**

**Original Titles:**

VERFAHREN UND APPARAT ZUM VERARBEITEN VON TRANSAKTIONEN IN EINEM VERTEILTEN DATENBANKSYSTEM

METHOD AND APPARATUS FOR TRANSACTION PROCESSING IN A DISTRIBUTED DATABASE SYSTEM

TECHNIQUE ET EQUIPEMENT POUR LE TRAITEMENT DE TRANSACTIONS DANS UN SYSTEME REPARTI DE GESTION DE BASE DE DONNEES

Local Applications (No Type Date): WO 1996US3482 A 19960315; AU 199655240 A 19960315; EP 1996912417 A 19960315; WO 1996US3482 A 19960315; JP 1996529449 A 19960315; WO 1996US3482 A 19960315; US 1995405766 A 19950317; IN 1996DE569 A 19960318; IN 2004DE1785 A 20040921

Priority Applications (no., kind, date): US 1995405766 A 19950317

**21/ AN,AZ,TI/ 9 (Item 9 from file: 350)**

DIALOG(R)File 350:(c) 2009 Thomson Reuters. All rts. reserv.

0006677406

**Processing method for credit card transactions in e.g. remote automated vending machine and teller machine - involves using memory storage capable of accessing electronic clearing facility through time rated e.g. long distance communication link**

**Original Titles:**

System and method for processing credit and debit card validity and funds transactions from vending machines and similar terminals

Local Applications (No Type Date): US 1991660722 A 19910225

Priority Applications (no., kind, date): US 1991660722 A 19910225

**21/ AN,AZ,TI/ 10 (Item 10 from file: 350)**

DIALOG(R)File 350:(c) 2009 Thomson Reuters. All rts. reserv.

0006630811

**Dynamic semiconductor device - has blocks of memory cells arranged in matrix form accessed for outputting data stored in memory cells during serial access cycle.**

**Original Titles:**

Dynamic semiconductor memory device having simultaneous operation of adjacent blocks

Local Applications (No Type Date): US 1988244804 A 19880915; US

1990617930 A 19901126; US 19937012 A 19930121; KR 198811975 A 19880916

Priority Applications (no., kind, date): JP 1987231906 A 19870916

**21/ AN,AZ,TI/ 11 (Item 11 from file: 347)**

DIALOG(R)File 347:(c) 2009 JPO & JAPIO. All rts. reserv.

08858816

**DETECTION SYSTEM OF PERFORMANCE DEGRADATION FACTOR, ANALYSIS SERVER, DETECTION METHOD OF PERFORMANCE DEGRADATION FACTOR, AND PROGRAM**

APPL. NO.: 2005-067739 [JP 200567739]

21/ 3,K/ 2 (Item 2 from file: 350)  
DIALOG(R)File 350:Derwent WPIX  
(c) 2009 Thomson Reuters. All rts. reserv.

0016778844

WPI ACC NO: 2007-493909/200748

Related WPI Acc No: 2007-412190; 2007-845110; 2008-E22747

XRPX Acc No: N2007-375883

**Financial data analyzing method for electronic exchange, involves receiving set of price and volume data over current discrete time period of trading application, and generating data point corresponding to discrete time period**

Patent Assignee: CQG INC (CQGC-N)

Inventor: GLISTA M J; MATHER T S; POPKE E

**Patent Family** (3 patents, 116 countries)

Patent Number	Kind	Date	Application Number	Kind	Date	Update
US 20070088648	A1	20070419	US 2005727748	P	20051017	200748 B
			US 2006772671	P	20060213	
			US 2006781211	P	20060310	
			US 2006833095	P	20060725	
			US 2006531397	A	20060913	
WO 2007046987	A2	20070426	WO 2006US35797	A	20060914	200748 E
WO 2007048040	A2	20070426	WO 2006US41269	A	20061017	200748 E
Priority Applications (no., kind, date): US 2005727748 P 20051017; US 2006772671 P 20060213; US 2006781211 P 20060310; US 2006833095 P 20060725; US 2006531397 A 20060913						

## Patent Details

Number	Kind	Lan	Pg	Dwg	Filing	Notes
US 20070088648	A1	EN	27	11	Related to Provisional	US 2005727748
					Related to Provisional	US 2006772671
					Related to Provisional	US 2006781211
					Related to Provisional	US 2006833095

WO 2007046987 A2 EN

National Designated States,Original: AE AG AL AM AT AU AZ BA BB BG BR BW BY BZ CA CH CN CO CR CU CZ DE DK DM DZ EC EE EG ES FI GB GD GE GH GM HN HR HU ID IL IN IS JP KE KG KM KN KP KR KZ LA LC LK LR LS LT LU LV LY MA MD MG MK MN MW MX MY MZ NA NG NI NO NZ OM PG PH PL PT RO RS RU SC SD SE SG SK SL SM SV SY TJ TM TN TR TT TZ UA UG US UZ VC VN ZA ZM ZW

Regional Designated States,Original: AT BE BG BW CH CY CZ DE DK EA EE ES FI FR GB GH GM GR HU IE IS IT KE LS LT LU LV MC MW MZ NA NL OA PL PT RO SD SE SI SK SL SZ TR TZ UG ZM ZW

WO 2007048040 A2 EN

National Designated States,Original: AE AG AL AM AT AU AZ BA BB BG BR BW BY BZ CA CH CN CO CR CU CZ DE DK DM DZ EC EE EG ES FI GB GD GE GH GM GT HN HR HU ID IL IN IS JP KE KG KM KN KP KR KZ LA LC LK LR LS LT LU LV LY MA MD MG MK MN MW MX MY MZ NA NG NI NO NZ OM PG PH PL PT RO RS RU SC SD SE SG SK SL SM SV SY TJ TM TN TR TT TZ UA UG US UZ VC VN ZA ZM ZW

Regional Designated States,Original: AT BE BG BW CH CY CZ DE DK EA EE ES  
FI FR GB GH GM GR HU IE IS IT KE LS LT LU LV MC MW MZ NA NL OA PL PT RO  
SD SE SI SK SL SZ TR TZ UG ZM ZW

#### Class Codes

International Classification (+ Attributes)  
IPC + Level Value Position Status Version

G06Q-0040/ 00 ...

G06Q-0040/ 00 ...

#### Original Publication Data by Authority

##### Argentina

Assignee name & address:

##### Original Abstracts:

...bid trade volume, a bid large trade volume, an ask trade volume, and an ask **large trade** volume of the financial instrument in the discrete **time period** , and determining whether the inside market has moved based at least in part on a...

...bid trade volume, a bid large trade volume, an ask trade volume, and an ask **large trade** volume of the financial instrument in the discrete **time period** , and determining whether the inside market has moved based at least in part on a...

##### Claims:

...bid trade volume, a bid large trade volume, an ask trade volume, and an ask **large trade** volume of the financial instrument in the discrete **time period** ;determining whether the inside market has moved based at least in part on a relationship...

21/ 3,K/ 5 (Item 5 from file: 350)

DIALOG(R)File 350:Derwent WPIX

(c) 2009 Thomson Reuters. All rts. reserv.

0010774191 - Drawing available

WPI ACC NO: 2001-388686/200141

XRFX Acc No: N2001-285770

**Calendar association rules identification method for business transaction, involves examining identified association rules to determine which rule exhibits temporal variations as specified by preset Calendar**

Patent Assignee: LUCENT TECHNOLOGIES INC (LUC)

Inventor: MAHAJAN S; RAMASWAMY S; SILBERSCHATZ A

**Patent Family** (1 patents, 1 countries)

Patent Application

Number	Kind	Date	Number	Kind	Date	Update
US 6236982	B1	20010522	US 1998152770	A	19980914	200141 B

Priority Applications (no., kind, date): US 1998152770 A 19980914

#### Patent Details

Number	Kind	Lang	Pg	Dwg	Filing	Notes
US 6236982	B1	EN	13	4		

#### Class Codes

International Classification (+ Attributes)

IPC + Level Value Position Status Version

G06Q-0030/ 00 ...

G06Q-0030/ 00 ...

#### Original Publication Data by Authority

##### Argentina

Assignee name & address:

#### Claims:

...plurality of time intervals as constituting a calendar of interest;identifying large itemsets in each **time interval** , where a large itemset **is an** itemset that **occurs** in the **transactions** at least as frequently as a preselected support threshold;identifying association rules from said large...

## B. Patent Files, Full-Text

? show files;ds

File 348:EUROPEAN PATENTS 1978-200918

(c) 2009 European Patent Office

File 349:PCT FULLTEXT 1979-2009/UB= 20090423|UT= 20090416

(c) 2009 WIPO/Thomson

Set	Items	Description
S1	25393	(BLOCK OR ICEBERG OR ICE()BERG OR LARGE)(2N)(TRADE OR TRADES OR TRADED OR TRANSACTION OR TRANSACTIONS OR ORDER OR ORDER-S)
S2	25393	(BLOCK OR ICEBERG OR ICE()BERG OR LARGE)(2N)(TRADE OR TRADES OR TRADED OR TRANSACTION OR TRANSACTIONS OR ORDER OR ORDER-S)
S3	24422	BREAK??? OR BROKEN OR SMALL?? OR DIVID??? OR SUBDIVID??? OR SPLIT OR SPLITS OR SPLITTING OR SEPARATE OR SEPARATED OR SEPARATES OR SEPARATION OR FRACTUR??? OR CARV??? OR PARTITION??? OR SPREAD??? OR DISTRIBUT???
S4	10186	TIME(2N)(BIN OR BINS OR UNIT OR UNITS OR INCREMENT OR INCREMENTS OR COMPARTMENT OR COMPARTMENTS OR CELL OR CELLS OR SEGMENT OR SEGMENTS OR DIVISION OR DIVISIONS OR INTERVAL OR INTERVALS OR PERIOD OR PERIODS) OR TIMESPANS
S5	16	(MEAN OR MODE OR AVERAGE OR MEDIAN OR NORM OR NORMED OR MEDIAL)(2N)(SHARE OR SHARES)(2N)VOLUME
S6	6835	PRO()(RATA OR RATED) OR PRORATA OR PRORATED OR PROPORTION?
S7	884	S3(5N)S4
S8	9	S2(10N)S7
S9	0	S4(10N)S5(10N)S6
S10	0	S8(S)S9
S11	0	S2(S)S3(S)S4(S)S5(S)S6
S12	337	S2(S)S3(S)S4
S13	62	S7(S)S12
S14	17	S13(S)(S5 OR S6)
S15	7	S14 AND IC= (G06F OR G06Q)
S16	7	IDPAT (sorted in duplicate/non-duplicate order)
S17	7	IDPAT (primary/non-duplicate records only)

**17/ AN,AZ,TI/ 1 (Item 1 from file: 348)**

DIALOG(R)File 348:(c) 2009 European Patent Office. All rts. reserv.

02038564

**Secure transaction management**

**Sicheres Transaktionsmanagement**

**Gestion de transactions securisees**

APPLICATION (CC, No, Date): EP 2005077923 960213;

PRIORITY (CC, No, Date): US 388107 950213

**17/ AN,AZ,TI / 2 (Item 2 from file: 348)**

DIALOG(R)File 348:(c) 2009 European Patent Office. All rts. reserv.

00306058

**Digital data processing system.**

**Digitales Datenverarbeitungssystem.**

**Systeme de traitement de donnees numeriques.**

APPLICATION (CC, No, Date): EP 88200917 820521;

PRIORITY (CC, No, Date): US 266404 810522

**17/ AN,AZ,TI / 3 (Item 3 from file: 349)**

DIALOG(R)File 349:(c) 2009 WIPO/Thomson. All rts. reserv.

01482280

**ENERGY AND CHEMICAL SPECIES UTILITY MANAGEMENT SYSTEM**

**SYSTEME DE GESTION DE SERVICES, D'ESPECES CHIMIQUES ET D'ENERGIE**

Application: WO 2006US34565 20060905 (PCT/WO US2006034565)

**17/ AN,AZ,TI / 4 (Item 4 from file: 349)**

DIALOG(R)File 349:(c) 2009 WIPO/Thomson. All rts. reserv.

01033042

**PAIR TRADING SYSTEM AND METHOD CROSS-REFERENCE TO RELATED**

**APPLICATION**

**SYSTEME ET PROCEDE DE PAIR TRADING**

Application: WO 2002US37922 20021126 (PCT/WO US0237922)

**17/ AN,AZ,TI / 5 (Item 5 from file: 349)**

DIALOG(R)File 349:(c) 2009 WIPO/Thomson. All rts. reserv.

00994559

**DIGITAL OPTIONS HAVING DEMAND-BASED, ADJUSTABLE RETURNS, AND  
TRADING EXCHANGE THEREFOR**

**OPTIONS NUMERIQUES A RETOURS AJUSTABLES BASEES SUR LA DEMANDE ET  
BOURSE D'ECHANGES COMMERCIAUX AFFERENTE**

Application: WO 2002US30309 20020909 (PCT/WO US02030309)

**17/ AN,AZ,TI / 6 (Item 6 from file: 349)**

DIALOG(R)File 349:(c) 2009 WIPO/Thomson. All rts. reserv.

00806389

**SCHEDULING AND PLANNING BEFORE AND PROACTIVE MANAGEMENT DURING  
MAINTENANCE AND SERVICE IN A NETWORK-BASED SUPPLY CHAIN  
ENVIRONMENT  
PROGRAMMATION ET PLANIFICATION ANTICIPÉE, ET GESTION PROACTIVE AU  
COURS DE**

**LA MAINTENANCE ET DE L'ENTRETIEN D'UN ENVIRONNEMENT DU TYPE  
CHAÎNE D'APPROVISIONNEMENT RESEAUTÉE**

Application: WO 2000US32228 20001122 (PCT/WO US0032228)

**17/ AN,AZ,TI/ 7 (Item 7 from file: 349)**

DIALOG(R) File 349:(c) 2009 WIPO/Thomson. All rts. reserv.

00784135

**A SYSTEM, METHOD AND ARTICLE OF MANUFACTURE FOR A LOCALLY  
ADDRESSABLE INTERFACE IN A COMMUNICATION SERVICES PATTERNS  
ENVIRONMENT**

**SYSTEME, PROCÉDÉ ET ARTICLE DE PRODUCTION METTANT EN ŒUVRE UNE  
INTERFACE ADRESSABLE LOCALEMENT DANS UN ENVIRONNEMENT DE  
CONFIGURATIONS DE SERVICES DE COMMUNICATION**

Application: WO 2000US24189 20000831 (PCT/WO US0024189)



17/ 3,K/ 4 (Item 4 from file: 349)

DIALOG(R) File 349: PCT FULLTEXT

(c) 2009 WIPO/Thomson. All rts. reserv.

01033042 \*\* Image available\*\*

**PAIR TRADING SYSTEM AND METHOD CROSS-REFERENCE TO RELATED APPLICATION**

**SYSTEME ET PROCEDE DE PAIR TRADING**

Patent Applicant/Assignee:

MORGAN STANLEY, 1585 Broadway, New York, NY 10036, US, US (Residence), US (Nationality)

Inventor(s):

WADDELL William Matthew, 271 Midland Avenue, Rye, NY 10580, US,

Legal Representative:

LEVI Joseph (agent), Clifford Chance US LLP, 200 Park Avenue, New York, NY 10166, US,

Patent and Priority Information (Country, Number, Date):

Patent: WO 200363040 A1 20030731 (WO 0363040)

Application: WO 2002US37922 20021126 (PCT/WO US0237922)

Priority Application: US 2001334163 20011129

Designated States:

(Protection type is "patent" unless otherwise stated - for applications prior to 2004)

AE AG AL AM AT AU AZ BA BB BG BR BY BZ CA CH CN CO CR CU CZ DE DK DM DZ  
EC EE ES FI GB GD GE GH GM HR HU ID IL IN IS JP KE KG KP KR KZ LC LK LR  
LS LT LU LV MA MD MG MK MN MW MX MZ NO NZ OM PH PL PT RO RU SD SE SG SI  
SK SL TJ TM TN TR TT TZ UA UG UZ VN YU ZA ZM ZW

(EP) AT BE BG CH CY CZ DE DK EE ES FI FR GB GR IE IT LU MC NL PT SE SK TR

(OA) BF BJ CF CG CI CM GA GN GQ GW ML MR NE SN TD TG

(AP) GH GM KE LS MW MZ SD SL SZ TZ UG ZM ZW

(EA) AM AZ BY KG KZ MD RU TJ TM

Publication Language: English

Filing Language: English

Fulltext Word Count: 14661

Main International Patent Class (v7): **G06F-017/ 60**

Fulltext Availability:

Detailed Description

Claims

Claim

... to proceed. If neither the

bid/bid spread nor the ask/ask spread meets the **spread** limit, the process waits a **period of time** (for example 0.10 seconds) and returns to Step 201 to again test whether the bid/bid **spread** or the ask/ask **spread** meets the **spread** limit. Next, in step 203, an equivalent amount of stock that can be sent into the market (i.e., bought/sold in the market) is calculated for a **spread** based on the

bid/ask price **spread** and/or the ask/ask price **spread** that meets the **spread** limit. In this example, if a maximum of 10,000 shares of XYZ stock...trade request without scaling. In yet another exemplary embodiment, the pair trade request includes a **separate** maximum/minimum tranche for each security. Once the share amounts for the pair trade are calculated, in Step 205, the share prices that are needed to meet the **spread** limit of the pair trade request are calculated. For example, for a pair trade based on the bid/ask price **spread**, in order to meet the **spread** limit of \$1.19 credit, the price at which ABC stock is to be bid **spread**, in order to meet the **spread** limit, the price at which XYZ stock is to be offered should be greater than...

#### < removed unnecessary information >

...liquidity may prefer to 'set' their price via the pair crossing network

5. Also, other **spread** investors looking for liquidity can use pair crossing network 5 to monitor and **trade** with the **large** investor at the large investor's level. While client orders directed to pair trading engine 3 can designate a **spread** limit, such orders are essentially "price-takers" -- as the market reaches the desired level, the orders are executed. Moreover, the pair trading engine tranching mechanism creates relatively **small** orders, allowing institutional flows to move the individual stocks. As a result, the **small**, tranced orders generated by pair trading engine 3 can become 'overpowered' by single-name institutional **spread** traders from knowing the size and limit of a pair trading engine order. Illiquid Stocks vs Liquid Stocks. **Spreads** that include one or two illiquid stocks are difficult to fill using pair trading engine 3 alone. Because illiquid stocks often demonstrate **small** bid and ask sizes and wide bid-ask **spreads**, pair trading engine 3 will typically only issue market orders having **small** quantities (subject to user minimums and maximums) that presents the client with greater leg risk liquidity in the market place thereby allowing large crosses between **spread** traders in illiquid **spreads**. Accordingly, a system and method for trading pair securities is provided in which the client...system in hardware, firmware or a combination of both hardware and software, as well as **distributing** modules and/or data in a different fashion will be apparent to those skilled in...

#### IV. Text Search Results from Dialog

##### A. NPL Files, Abstract

? show files;ds

File 471:New York Times Fulltext 1980-2009/May 05

(c) 2009 The New York Times

File 139:EconLit 1969-2009/Apr

(c) 2009 American Economic Association

File 583:Gale Group Globalbase(TM) 1986-2002/Dec 13

(c) 2002 Gale/Cengage

File 474:New York Times Abs 1969-2009/May 05

(c) 2009 The New York Times

File 475:Wall Street Journal Abs 1973-2009/May 05

(c) 2009 The New York Times

File 35:Dissertation Abs Online 1861-2009/Apr

(c) 2009 ProQuest Info&Learning

File 65:Inside Conferences 1993-2009/Apr 29

(c) 2009 BLDSC all rts. reserv.

File 99:Wilson Appl. Sci & Tech Abs 1983-2009/Feb

(c) 2009 The HW Wilson Co.

File 256:TechInfoSource 82-2009/Feb

(c) 2009 Info.Sources Inc

File 2:INSPEC 1898-2009/AprW3

(c)2009 Institution of Engineering & Technology

Set	Items	Description
S1	14313	(BLOCK OR ICEBERG OR ICE()BERG OR LARGE)(2N)(TRADE OR TRADES OR TRADED OR TRANSACTION OR TRANSACTIONS OR ORDER OR ORDER-S)
S2	14313	(BLOCK OR ICEBERG OR ICE()BERG OR LARGE)(2N)(TRADE OR TRADES OR TRADED OR TRANSACTION OR TRANSACTIONS OR ORDER OR ORDER-S)
S3	4993	BREAK??? OR BROKEN OR SMALL?? OR DIVID??? OR SUBDIVID??? OR SPLIT OR SPLITS OR SPLITTING OR SEPARATE OR SEPARATED OR SEPARATES OR SEPARATION OR FRACTUR??? OR CARV??? OR PARTITION??? OR SPREAD??? OR DISTRIBUT???
S4	121	TIME(2N)(BIN OR BINS OR UNIT OR UNITS OR INCREMENT OR INCREMENTS OR COMPARTMENT OR COMPARTMENTS OR CELL OR CELLS OR SEGMENT OR SEGMENTS OR DIVISION OR DIVISIONS OR INTERVAL OR INTERVALS OR PERIOD OR PERIODS) OR TIMESPANS
S5	15	(MEAN OR MODE OR AVERAGE OR MEDIAN OR NORM OR NORMED OR MEDIAL)(2N)(SHARE OR SHARES)(2N)VOLUME
S6	277	PRO()(RATA OR RATED) OR PRORATA OR PRORATED OR PROPORTION?
S7	4	S3(5N)S4

S8 2 S2(10N)S7  
 S9 0 S4(10N)S5(10N)S6  
 S10 0 S8(S)S9  
 S11 0 S2(S)S3(S)S4(S)S5(S)S6  
 S12 10 S3(10N)S4  
 S13 55 S2(S)S4  
 S14 57 S12 OR S13  
 S15 3 S14(S)(S5 OR S6)  
 S16 39 S14 NOT (PY> 2000 OR PD= 20000120:20001231)  
 S17 39 RD (unique items)

**17/ 6/ 1 (Item 1 from file: 139)**

556965

**TITLE: Continuous Review Inventory Models Where Random Lead Time Depends on Lot Size and Reserved Capacity**

PUBLICATION DATE: 2000

**17/ 6/ 2 (Item 2 from file: 139)**

426358

**TITLE: SOES Trading and Market Volatility**

PUBLICATION DATE: 1997

**17/ 6/ 3 (Item 3 from file: 139)**

296640

**TITLE: Trade Announcements, Exchange Rates, and Interest Rates**

PUBLICATION DATE: 1992

**17/ 6/ 4 (Item 4 from file: 139)**

277577

**TITLE: Unionization, Incomplete Contracting, and Capital Investment**

PUBLICATION DATE: 1993

**17/ 6/ 5 (Item 1 from file: 583)**

06584186

Le commerce et la grande distribution nZgocient les 35 heures

FRANCE: STORES DISCUSSING 35-HOUR WORK WEEKS

10 Feb 1998

**17/ 6/ 6 (Item 2 from file: 583)**

06108220

Carsberg hits out at City underwriting fees

UK: CARSBURG ATTACKS CITY UNDERWRITING FEES

03 Feb 1995

17/6/7 (Item 1 from file: 475)

01121227 NYT Sequence Number: 003212790718

**(SEC requests its staff to draft legislation determining whether tender offers may be transacted in secret or must be revealed to shareholders. Request follows repeated criticisms that various types of transactions could be construed as tender offers. Staff must delineate between block trades and offers which should be open to all holders. Critics warn new regulations may be too broad to be of real value. SEC has repeatedly stressed that a tender offer is firm offer, open for set period of time for substantial percentage of company stock, contingent on purchase of minimum amount of shares (S).)**

Wednesday July 18 1979

17/6/8 (Item 1 from file: 35)

01805919 ORDER NO: AADAA-INQ38326

**Microstructure of capital markets with low liquidity: Theory and evidence from the Prague Stock Exchange**

Year: 1999

17/6/9 (Item 2 from file: 35)

01742520 ORDER NO: AADAA-19970373

**An analysis of prepayments for Federal National Mortgage Association mortgage pools**

Year: 2000

17/6/10 (Item 3 from file: 35)

01670920 ORDER NO: NOT AVAILABLE FROM UNIVERSITY MICROFILMS INT'L.

**INVENTORY MANAGEMENT SYSTEMS: CONTROL AND INFORMATION ISSUES (DEMAND, ORDER SPLITTING)**

Year: 1998

17/6/11 (Item 4 from file: 35)

01648260 ORDER NO: AAD98-35707

**ALGORITHMS FOR EFFICIENT TRANSACTION MANAGEMENT AND CONSISTENT QUERIES IN CLIENT-SERVER SEMANTIC OBJECT-ORIENTED PARALLEL DATABASES (LAZY QUERIES)**

Year: 1998

17/6/12 (Item 5 from file: 35)

01561269 ORDER NO: AAD97-18556

**AN EMPIRICAL ANALYSIS OF THE NORWEGIAN OPTIONS MARKET (BLOCK**

**TRADES, SHORT SELLING, PUT OPTION PRICING)**

Year: 1996

**17/ 6/ 13 (Item 6 from file: 35)**

01358688 ORDER NO: NOT AVAILABLE FROM UNIVERSITY MICROFILMS INT'L.

**ON THE CARIOGENIC POTENTIAL OF STARCH**

Year: 1993

**17/ 6/ 14 (Item 7 from file: 35)**

01333693 ORDER NO: AAD93-30161

**TOWARDS PRACTICAL MULTIVERSION LOCKING TECHNIQUES FOR ON-LINE  
QUERY PROCESSING (QUERY PROCESSES, RELATIONAL DATABASES)**

Year: 1993

**17/ 6/ 15 (Item 8 from file: 35)**

01174757 ORDER NO: AAD91-27336

**ON THE DISTRIBUTION OF TRANSACTION STOCK RETURNS: THEORY AND  
EVIDENCE (STOCK RETURNS, FINANCIAL MARKET)**

Year: 1991

**17/ 6/ 16 (Item 9 from file: 35)**

01174403 ORDER NO: AAD91-26622

**RELIABILITY APPROACH TO PROBABILISTIC MODELLING OF CONTAMINANT  
TRANSPORT (GROUNDWATER)**

Year: 1990

**17/ 6/ 17 (Item 10 from file: 35)**

1025554 ORDER NO: AAD88-16992

**PREDICTIVE DATABASE BUFFER MANAGEMENT STRATEGIES: AN EMPIRICAL  
APPROACH**

Year: 1988

**17/ 6/ 18 (Item 11 from file: 35)**

901896 ORDER NO: AAD85-27826

**A COMBINED ANALYTICAL/ NUMERICAL MODEL FOR SIMULATION OF FLOW AND  
MASS TRANSPORT IN GROUNDWATER (SOLUTE TRANSPORT, DISCRETE  
KERNELS, CONJUNCTIVE USE)**

Year: 1985

**17/ 6/ 19 (Item 1 from file: 99)**

2269338 H.W. WILSON RECORD NUMBER: BAST00063888

**Oslo traffic study--part 2: quantifying effects of traffic measures using individual exposure modeling**  
20000000

**17/ 6/ 20 (Item 1 from file: 2)**

07143811

**Title: Architectures and technologies for high-speed optical data networks**

**Publication Date:** Dec. 1998

**INSPEC Update Issue:** 1999-004

**Copyright:** 1999, IEE

**17/ 6/ 21 (Item 2 from file: 2)**

06383701

**Title: Efficient gossiping by packets in networks with random faults**

**Publication Date:** Feb. 1996

**INSPEC Update Issue:** 1996-039

**Copyright:** 1996, IEE

**17/ 6/ 22 (Item 3 from file: 2)**

06194524

**Title: Dynamic retrieval of remote digital objects**

**Book Title:** Proceedings of the 1995 ACM CIKM International Conference on Information and Knowledge Management

**Publication Date:** 1995

**INSPEC Update Issue:** 1996-007

**Copyright:** 1996, IEE

**17/ 6/ 23 (Item 4 from file: 2)**

06095874

**Title: A structured model to manage a large number of transactions**

**Publication Date:** 2 Nov. 1995

**INSPEC Update Issue:** 1995-043

**Copyright:** 1995, IEE

**17/ 6/ 24 (Item 5 from file: 2)**

06077746

**Title: Quantum evolution of the disoriented chiral condensates**

**Publication Date:** 24 July 1995

**INSPEC Update Issue:** 1995-040

**Copyright:** 1995, FIZ Karlsruhe

**17/ 6/ 25 (Item 6 from file: 2)**

05056341

**Title:** Combined optimal price and optimal inventory replenishment policies when a sale results in increase in demand

**Publication Date:** 1991

**INSPEC Update Issue:** 1992-006

**Copyright:** 1992, IEE

17/ 6/ 26 (Item 7 from file: 2)

05032518

**Title:** Array processor for LS FIR system identification

**Publication Date:** Aug. 1991

**INSPEC Update Issue:** 1992-002

**Copyright:** 1992, IEE

17/ 6/ 27 (Item 8 from file: 2)

04976486

**Title:** Coding and optimum baseband combining for wideband TDMA indoor wireless channels

**Publication Date:** 1990

**INSPEC Update Issue:** 1991-020

**Copyright:** 1991, IEE

17/ 6/ 28 (Item 9 from file: 2)

04735955

**Title:** Growth kinetics of Mo, W, Ti, and Co silicides formed by infrared laser heating

**Publication Date:** Feb. 1990

**INSPEC Update Issue:** 1990-022

**Copyright:** 1990, IEE

17/ 6/ 29 (Item 10 from file: 2)

04618925

**Title:** Pipeline architecture for block adaptive LS FIR filtering and prediction

**Publication Date:** Jan. 1990

**INSPEC Update Issue:** 1990-011

**Copyright:** 1990, IEE

17/ 6/ 30 (Item 11 from file: 2)

04256768

**Title:** Multiple access techniques

**Book Title:** Satellite communication systems

**Publication Date:** 1987

**INSPEC Update Issue:** 1988-024



**Copyright:** 1988, IEE

**17/ 6/ 31     (Item 12 from file: 2)**

03680580

**Title:** Errors in reduction methods

**Publication Date:** 1985

**INSPEC Update Issue:** 1986-013

**Copyright:** 1986, IEE

**17/ 6/ 32     (Item 13 from file: 2)**

03521879

**Title:** The deformation analysis of transversely struck isotropic and anisotropic plates by using the holographic double exposure technique

**Publication Date:** 1984

**INSPEC Update Issue:** 1985-021

**Copyright:** 1985, IEE

**17/ 6/ 33     (Item 14 from file: 2)**

03346438

**Title:** Behaviour of free boundaries of a conducting liquid in a pulsed magnetic field

**Publication Date:** 1984

**INSPEC Update Issue:** 1984-012

**Copyright:** 1984, IEE

**17/ 6/ 34     (Item 15 from file: 2)**

03260503

**Title:**  $1/\sim N\sim$  series for quantum anharmonic oscillator eigenvalues and Green functions

**Publication Date:** 30 April 1984

**INSPEC Update Issue:** 1984-007

**Copyright:** 1984, IEE

**17/ 6/ 35     (Item 16 from file: 2)**

02613824

**Title:** Economic order quantities and variations in production load

**Publication Date:** May-June 1980

**INSPEC Update Issue:** 1981-001

**Copyright:** 1981, IEE

**17/ 6/ 36     (Item 17 from file: 2)**

02326297

**Title:** Small amplitude gasdynamic disturbances in an exploding atmosphere  
**Publication Date:** 28 Nov. 1978  
**INSPEC Update Issue:** 1979-004  
**Copyright:** 1979, IEE

**17/ 6/ 37    (Item 18 from file: 2)**  
01859898  
**Title:** Discrete filters-foundations of systematic theory  
**Publication Date:** 1975  
**INSPEC Update Issue:** 1976-002  
**Copyright:** 1976, IEE

**17/ 6/ 38    (Item 19 from file: 2)**  
00787560  
**Title:** An estimate of the difference between secular and long-period  
perturbations due to similar initial conditions  
**Publication Date:** 1966  
**Copyright:** Copyright 2004, IEE

**17/ 6/ 39    (Item 20 from file: 2)**  
00425788  
**Title:** The Tangier radio relay system of RCA communications, Inc  
**Publication Date:** Jan. 1954  
**Copyright:** Copyright 2004, IEE

17/ 3,K/ 2 (Item 2 from file: 139)

DIALOG(R)File 139:EconLit

(c) 2009 American Economic Association. All rts. reserv.

426358

**TITLE: SOES Trading and Market Volatility**

AUTHOR(S): Battalio, Robert H.; Hatch, Brian; Jennings, Robert

AUTHOR(S) AFFILIATION: U Notre Dame; U DE; IN U

JOURNAL NAME: Journal of Financial and Quantitative Analysis,

JOURNAL VOLUME & ISSUE: 32 2,

PAGES: 225-38

PUBLICATION DATE: 1997

LANGUAGE: English

AVAILABILITY: <http://depts.washington.edu/jfqa/>

ISSN: 0022-1090

DOCUMENT TYPE: Journal Article

ABSTRACT INDICATOR: Abstract

...ABSTRACT: volatility precede high levels of maximum-sized SOES trades, suggesting that volatility causes more frequent **large SOES trades**.

Likewise, over a one-minute **time interval**, high levels of maximum-sized SOES trades cause high volatility. Over longer periods, however, intense...

17/ 3,K/ 8 (Item 1 from file: 35)

DIALOG(R)File 35:Dissertation Abs Online

(c) 2009 ProQuest Info&Learning. All rts. reserv.

01805919 ORDER NO: AADAA-INQ38326

**Microstructure of capital markets with low liquidity: Theory and evidence from the Prague Stock Exchange**

Author: Polasek, Vaclav

Degree: Ph.D.

Year: 1999

Corporate Source/Institution: Queen's University at Kingston (Canada) (0283)

Source: VOLUME 60/07-A OF DISSERTATION ABSTRACTS INTERNATIONAL.

PAGE 2613. 140 PAGES

ISBN: 0-612-38326-1

...the price. After the price is set, orders can cross at that price for some **period of time** at the end of the day. For **large transactions**, blocks of shares can also be traded using two different methods. Following the introduction to...

17/ 3,K/ 10 (Item 3 from file: 35)

DIALOG(R)File 35:Dissertation Abs Online  
(c) 2009 ProQuest Info&Learning. All rts. reserv.

01670920 ORDER NO: NOT AVAILABLE FROM UNIVERSITY MICROFILMS INT'L.  
**INVENTORY MANAGEMENT SYSTEMS: CONTROL AND INFORMATION ISSUES  
(DEMAND, ORDER SPLITTING)**

Author: JANSSEN, FREDERICUS BERNARDUS SIBILLA LEONARDUS PETER

Degree: DR.

Year: 1998

Corporate Source/Institution: KATHOLIEKE UNIVERSITEIT BRABANT (THE  
NETHERLANDS) (0687)

Source: VOLUME 60/01-C OF DISSERTATION ABSTRACTS INTERNATIONAL.  
PAGE 191. 167 PAGES

ISBN: 90-5668-041-2

Publisher: THELA THESIS, PRINSENLAND 305, 1013 LP AMSTERDAM, THE  
NETHERLANDS

Location of Reference Copy: KUB, WARANDELAAN 2, TILBURG, THE NETHERLANDS

... Finally two demand management strategies are investigated for  
smoothing demand. The first re-routes **large** customer **orders** to  
alternative stockpoint. We use a multi-echelon approach for solving this  
issue. The second...

...in a number of equally sized shipments (except possible the last) which  
are delivered fixed **time periods** apart. A typical aspect of this  
delivery **splitting** strategy is that through delivery splitting not only  
the variability of the demand process decreased...

**17/3,K/11 (Item 4 from file: 35)**

DIALOG(R)File 35:Dissertation Abs Online

(c) 2009 ProQuest Info&Learning. All rts. reserv.

01648260 ORDER NO: AAD98-35707

**ALGORITHMS FOR EFFICIENT TRANSACTION MANAGEMENT AND CONSISTENT  
QUERIES IN CLIENT-SERVER SEMANTIC OBJECT-ORIENTED PARALLEL  
DATABASES (LAZY QUERIES)**

Author: SHAPOSHNIKOV, ARTYOM

Degree: PH.D.

Year: 1998

Corporate Source/Institution: FLORIDA INTERNATIONAL UNIVERSITY (1023)

Source: VOLUME 59/05-B OF DISSERTATION ABSTRACTS INTERNATIONAL.  
PAGE 2293. 125 PAGES

Large read-only or read-write **transactions** with a **large** read set  
and a small write set constitute an important class of transactions used in...

...are best supported with optimistic concurrency, because locking of large  
amounts of data for extended **periods of time** is not an acceptable

solution. The abort rate in regular optimistic concurrency algorithms increases exponentially...

...this dissertation solves this problem by using a new transaction scheduling technique that allows a **large transaction** to commit safely with significantly greater probability that can exceed several orders of magnitude versus...

**17/ 3,K/ 12 (Item 5 from file: 35)**  
DIALOG(R)File 35:Dissertation Abs Online  
(c) 2009 ProQuest Info&Learning. All rts. reserv.

01561269 ORDER NO: AAD97-18556  
**AN EMPIRICAL ANALYSIS OF THE NORWEGIAN OPTIONS MARKET (BLOCK TRADES, SHORT SELLING, PUT OPTION PRICING)**  
Author: SCHWARTZ, LISA ANN  
Degree: PH.D.  
Year: 1996  
Corporate Source/Institution: THE UNIVERSITY OF TEXAS AT ARLINGTON (2502)  
Source: VOLUME 58/01-A OF DISSERTATION ABSTRACTS INTERNATIONAL.  
PAGE 244. 104 PAGES

...are important differences between the markets in the U.S. and Norway. Norway is a **small** market with five traded options during the **time period** included in this study. There is also no institutional framework for short selling stock in...

...the stock market and the options market by looking for a lead/lag relationship around **block trades**. Results find that, although abnormal activity takes place in the stock market prior to **block trades**, it is opposite of what is expected. There is weak evidence of front running in the options market, which suggests that the options market leads the stock market in reflecting **block trade** information.

**17/ 3,K/ 23 (Item 4 from file: 2)**  
DIALOG(R)File 2:INSPEC  
(c)2009 Institution of Engineering & Technology. All rts. reserv.

06095874  
**Title: A structured model to manage a large number of transactions**  
**Authors(s):** Andronico, A.; Cossa, L.; Gagliardi, M.; Spera, C.  
**Author Affiliation:** Dept. of Math., Siena Univ., Italy  
**Journal:** European Journal of Operational Research, vol.86, no.3, pp.402-21  
**Country of Publication:** Netherlands  
**Publication Date:** 2 Nov. 1995  
**ISSN:** 0377-2217

**CODEN:** EJORDT

**U.S. Copyright Clearance Center Code:** 0377-2217/95/\$09.50

**Language:** English

**Subfile(s):** C (Computing & Control Engineering); E (Mechanical & Production Engineering)

**INSPEC Update Issue:** 1995-043

**Copyright:** 1995, IEE

**Abstract:** ...memory, which have a different transfer rate and, of course, a different cost function. The **large** number of **transactions** to be dealt with oblige the authors to consider their **distribution** within a specified **time period**. The goal of the model is to maximize the throughput of the system coupled with...

**17/ 3,K/ 35 (Item 16 from file: 2)**

DIALOG(R)File 2:INSPEC

(c)2009 Institution of Engineering & Technology. All rts. reserv.

02613824

**Title:** **Economic order quantities and variations in production load**

**Authors(s):** Axsater, S.

**Author Affiliation:** Dept. of Production Economics, Linköping Inst. of Technol., Linköping, Sweden

**Journal:** International Journal of Production Research, vol.18, no.3, pp. 359-65

**Country of Publication:** UK

**Publication Date:** May-June 1980

**ISSN:** 0020-7543

**CODEN:** IJPRB8

**Language:** English

**Subfile(s):** C (Computing & Control Engineering); E (Mechanical & Production Engineering)

**INSPEC Update Issue:** 1981-001

**Copyright:** 1981, IEE

**Abstract:** ...production orders are initiated by an inventory control system the production load during a given **time period** can be looked upon as a random variable. When **order** quantities are **large** the variations in production load can be a severe problem. One way to smooth the...

...varying production load is recognized is described. The required production capacity is defined by a **small** given probability for overload during the **time period** regarded

B. NPL Files, Full-text

**Full text NPL files - 1**

? show files;ds

File 20:Dialog Global Reporter 1997-2009/May 05

(c) 2009 Dialog

Set	Items	Description
S1	65902	(BLOCK OR ICEBERG OR ICE()BERG OR LARGE)(2N)(TRADE OR TRADES OR TRADED OR TRANSACTION OR TRANSACTIONS OR ORDER OR ORDER-S)
S2	65902	(BLOCK OR ICEBERG OR ICE()BERG OR LARGE)(2N)(TRADE OR TRADES OR TRADED OR TRANSACTION OR TRANSACTIONS OR ORDER OR ORDER-S)
S3	36657	BREAK??? OR BROKEN OR SMALL?? OR DIVID??? OR SUBDIVID??? OR SPLIT OR SPLITS OR SPLITTING OR SEPARATE OR SEPARATED OR SEPARATES OR SEPARATION OR FRACTUR??? OR CARV??? OR PARTITION??? OR SPREAD??? OR DISTRIBUT???
S4	3824	TIME(2N)(BIN OR BINS OR UNIT OR UNITS OR INCREMENT OR INCREMENTS OR COMPARTMENT OR COMPARTMENTS OR CELL OR CELLS OR SEGMENT OR SEGMENTS OR DIVISION OR DIVISIONS OR INTERVAL OR INTERVALS OR PERIOD OR PERIODS) OR TIMESPANS
S5	105	(MEAN OR MODE OR AVERAGE OR MEDIAN OR NORM OR NORMED OR MEDIAL)(2N)(SHARE OR SHARES)(2N)VOLUME
S6	2924	PRO()(RATA OR RATED) OR PRORATA OR PRORATED OR PROPORTION?
S7	89	S3(5N)S4
S8	6	S2(10N)S7
S9	0	S4(10N)S5(10N)S6
S10	0	S8(S)S9
S11	0	S2(S)S3(S)S4(S)S5(S)S6
S12	30	S2(S)S7
S13	831	S2(S)S4
S14	54	S13(S)(S5 OR S6)
S15	84	S12 OR S14
S16	39	S15 NOT (CONFERENCE()CALL OR (FIRST OR 1ST OR SECOND OR 2ND OR THIRD OR 3RD OR FOURTH OR 4TH OR FINAL OR PRELIMINARY OR -INTERIM)()QUARTER OR RESULTS) OR QUARTERLY OR ANNUAL()REPORT OR (8 OR 10)()(K OR Q) OR 8K OR 8Q OR 10K OR 10Q OR WEBCAST OR WEBINAR)/TI
S17	2	S16 NOT (PY> 2000 OR PD= 20000120:20001231)
S18	2	RD (unique items)

**18/ 3,K/ 1**

DIALOG(R)File 20:Dialog Global Reporter

(c) 2009 Dialog. All rts. reserv.

07353189 (USE FORMAT 7 OR 9 FOR FULLTEXT)

**'Serious mistakes' seen in audit report**

JAKARTA POST, p1

September 22, 1999

JOURNAL CODE: FJKP LANGUAGE: English RECORD TYPE: FULLTEXT

WORD COUNT: 832

(USE FORMAT 7 OR 9 FOR FULLTEXT)

... PwC successfully traced up to 150 separate banking transactions involving large amounts of money being **distributed** over a short **period** of **time** .

**18/3,K/2**

DIALOG(R)File 20:Dialog Global Reporter

(c) 2009 Dialog. All rts. reserv.

07286852 (USE FORMAT 7 OR 9 FOR FULLTEXT)

**PwC told by BI restrict Bank Bali audit to what was already public knowledge**

AFX (AP)

September 17, 1999

JOURNAL CODE: WAXA LANGUAGE: English RECORD TYPE: FULLTEXT

WORD COUNT: 1084

(USE FORMAT 7 OR 9 FOR FULLTEXT)

... He said PwC traced up to 150 separate transactions involving "large amounts of money being **distributed** over a short **period** of **time** ".



## Full text NPL files - 2

? show files;ds

File 634:San Jose Mercury Jun 1985-2009/May 03

(c) 2009 San Jose Mercury News

File 610:Business Wire 1999-2009/May 05

(c) 2009 Business Wire.

File 613:PR Newswire 1999-2009/May 05

(c) 2009 PR Newswire Association Inc

File 810:Business Wire 1986-1999/Feb 28

(c) 1999 Business Wire

File 813:PR Newswire 1987-1999/Apr 30

(c) 1999 PR Newswire Association Inc

File 996:Newsroom 2000-2003

(c) 2008 Dialog

File 75:TGG Management Contents(R) 86-2009/Apr W1

(c) 2009 Gale/Cengage

File 626:Bond Buyer Full Text 1981-2008/Jul 07

(c) 2008 Bond Buyer

File 268:Banking Info Source 1981-2009/Apr W4

(c) 2009 ProQuest Info&Learning

File 9:Business & Industry(R) Jul/1994-2009/May 04

(c) 2009 Gale/Cengage

File 13:BAMP 2009/May 04

(c) 2009 Gale/Cengage

File 56:Computer and Information Systems Abstracts 1966-2009/May

(c) 2009 CSA.

Set Items Description

S1 76099 (BLOCK OR ICEBERG OR ICE()BERG OR LARGE)(2N)(TRADE OR TRADES OR TRADED OR TRANSACTION OR TRANSACTIONS OR ORDER OR ORDER-S)

S2 76099 (BLOCK OR ICEBERG OR ICE()BERG OR LARGE)(2N)(TRADE OR TRADES OR TRADED OR TRANSACTION OR TRANSACTIONS OR ORDER OR ORDER-S)

S3 44654 BREAK??? OR BROKEN OR SMALL?? OR DIVID??? OR SUBDIVID??? OR SPLIT OR SPLITS OR SPLITTING OR SEPARATE OR SEPARATED OR SEPARATES OR SEPARATION OR FRACTUR??? OR CARV??? OR PARTITION??? OR SPREAD??? OR DISTRIBUT???

S4 4447 TIME(2N)(BIN OR BINS OR UNIT OR UNITS OR INCREMENT OR INCREMENTS OR COMPARTMENT OR COMPARTMENTS OR CELL OR CELLS OR SEGMENT OR SEGMENTS OR DIVISION OR DIVISIONS OR INTERVAL OR INTERVALS OR PERIOD OR PERIODS) OR TIMESPANS

S5 152 (MEAN OR MODE OR AVERAGE OR MEDIAN OR NORM OR NORMED OR MEDIAL)(2N)(SHARE OR SHARES)(2N)VOLUME

S6 4444 PRO()(RATA OR RATED) OR PRORATA OR PRORATED OR PROPORTION?

S7 205 S3(5N)S4

S8 19 S2(10N)S7

S9 0 S4(10N)S5(10N)S6  
 S10 0 S8(S)S9  
 S11 0 S2(S)S3(S)S4(S)S5(S)S6  
 S12 47 S2(S)S7  
 S13 19 S2(S)S4(S)(S5 OR S6)  
 S14 66 S12 OR S13  
 S15 4 S14 NOT (PY> 2000 OR PD= 20000120:20001231)  
 S16 4 RD (unique items)

**16/ 6/ 1 (Item 1 from file: 813)**

1378156 CGTU028

**Dauphin Technology Reports Third Quarter Results Sales of New Hand-Held Computer Contribute to Revenue Growth**

DATE: November 17, 1998

WORD COUNT: 890

**16/ 6/ 2 (Item 1 from file: 75)**

00191650 SUPPLIER NUMBER: 18515591

**Price discovery on the NYSE and the NASDAQ: the case of overnight and daytime news releases.**

Spring, 1996

WORD COUNT: 9391 LINE COUNT: 00768

**16/ 6/ 3 (Item 2 from file: 75)**

00186046 SUPPLIER NUMBER: 17844129 (USE FORMAT 7 FOR FULL TEXT)

**An empirical analysis of the limit order book and the order flow in the Paris Bourse.**

Dec, 1995

WORD COUNT: 15847 LINE COUNT: 01240

**16/ 6/ 4 (Item 1 from file: 13)**

00573093 Supplier Number: 24217501 (USE FORMAT 7 OR 9 FOR FULLTEXT)

**Better Leveraging of Inventory Can Resolve Cashflow Problems**

April 1998

WORD COUNT: 898

**16/3,K/2 (Item 1 from file: 75)**

DIALOG(R)File 75:TGG Management Contents(R)

(c) 2009 Gale/Cengage. All rts. reserv.

00191650 SUPPLIER NUMBER: 18515591

**Price discovery on the NYSE and the NASDAQ: the case of overnight and daytime news releases.**

Greene, Jason T.; Watts, Susan G.

Financial Management, v25, n1, p19(24)

Spring, 1996

ISSN: 0046-3892 LANGUAGE: English RECORD TYPE: Fulltext; Abstract

WORD COUNT: 9391 LINE COUNT: 00768

... of quarterly earnings announcements for 100 NYSE and 100 NASDAQ firms over the 1990-1994 **time period** .(12) We obtained quarterly earnings forecasts and actual earnings per share for all sample firms over the relevant **time period** from Lynch, Jones & Ryan's Institutional Brokers Estimate System (I/B/E/S) detail tapes...

...presented in Table 1. As the table indicates, both NYSE and NASDAQ firms are fairly **large** and actively **traded** . However, as expected, NASDAQ (TABULAR DATA FOR TABLE 1 OMITTED) firms are smaller, on average...

...NASDAQ and NYSE firms, respectively). All volume measures are higher for NASDAQ firms (e.g., **average** daily **volume** of 340,973 **shares** and 249,110 shares for the NASDAQ and NYSE firms, respectively).(13)

**16/3,K/3 (Item 2 from file: 75)**

DIALOG(R)File 75:TGG Management Contents(R)

(c) 2009 Gale/Cengage. All rts. reserv.

00186046 SUPPLIER NUMBER: 17844129 (USE FORMAT 7 FOR FULL TEXT)

**An empirical analysis of the limit order book and the order flow in the Paris Bourse.**

Biais, Bruno; Hillion, Pierre; Spatt, Chester

Journal of Finance, v50, n5, p1655(35)

Dec, 1995

ISSN: 0022-1082 LANGUAGE: English RECORD TYPE: Fulltext; Abstract

WORD COUNT: 15847 LINE COUNT: 01240

... tend to occur in succession (undercutting), which reflects competition in the supply of liquidity. The **time interval** between such improvements is relatively **small** , which reflects the competition for time as well as price priority. In addition, improvement in...

...tradeoff between the execution probability and price: when the depth at the quotes is already **large** , new **orders** at that price are less likely

to be executed, so it is optimal to undercut...77.4 seconds). The [[Chi].sup.2] test strongly rejects equality of the four average **time intervals**.

When the **spread** is **large**, new **orders** within the quotes occur relatively more quickly than other types of orders. This provides additional...  
...sell), cancel bid (ask) 66.25

Unconditional 98.04

The mean time interval between two **large trades** is also rather small (67.1 seconds). As discussed above (Section III.C), this suggests that the reason why **large trades** tend to follow each other is not order **splitting**. Rather, the short **time interval** between **large trades** could reflect imitation (Sarkar (1990)), similar but successive reactions by different agents to the same events, or the association between **large trades**, private information, and high trading frequency, see Easley and O'Hara (1987) and (1992). In...

### Full text NPL files - 3

? show files;ds

File 15:ABI/Inform(R) 1971-2009/May 04

(c) 2009 ProQuest Info&Learning

File 16:Gale Group PROMT(R) 1990-2009/Apr 14

(c) 2009 Gale/Cengage

File 148:Gale Group Trade & Industry DB 1976-2009/Apr 21

(c) 2009 Gale/Cengage

File 160:Gale Group PROMT(R) 1972-1989

(c) 1999 The Gale Group

File 275:Gale Group Computer DB(TM) 1983-2009/Apr 09

(c) 2009 Gale/Cengage

File 621:Gale Group New Prod.Annou.(R) 1985-2009/Mar 31

(c) 2009 Gale/Cengage

File 636:Gale Group Newsletter DB(TM) 1987-2009/Apr 14

(c) 2009 Gale/Cengage

File 249:Mgt. & Mktg. Abs. 1976-2007Apr W5

(c) 2007 Pira International

File 267:Finance & Banking Newsletters 2008/Sep 29

(c) 2008 Dialog

File 624:McGraw-Hill Publications 1985-2009/May 05

(c) 2009 McGraw-Hill Co. Inc

File 485:Accounting & Tax DB 1971-2009/Apr W4

(c) 2009 ProQuest Info&Learning

File 625:American Banker Publications 1981-2008/Jun 26

(c) 2008 American Banker

Set Items Description

S1 113546 (BLOCK OR ICEBERG OR ICE()BERG OR LARGE)(2N)(TRADE OR TRADES OR TRADED OR TRANSACTION OR TRANSACTIONS OR ORDER OR ORDER-S)

S2 113546 (BLOCK OR ICEBERG OR ICE()BERG OR LARGE)(2N)(TRADE OR TRADES OR TRADED OR TRANSACTION OR TRANSACTIONS OR ORDER OR ORDER-S)

S3 69964 BREAK??? OR BROKEN OR SMALL?? OR DIVID??? OR SUBDIVID??? OR SPLIT OR SPLITS OR SPLITTING OR SEPARATE OR SEPARATED OR SEPARATES OR SEPARATION OR FRACTUR??? OR CARV??? OR PARTITION??? OR SPREAD??? OR DISTRIBUT???

S4 8115 TIME(2N)(BIN OR BINS OR UNIT OR UNITS OR INCREMENT OR INCREMENTS OR COMPARTMENT OR COMPARTMENTS OR CELL OR CELLS OR SEGMENT OR SEGMENTS OR DIVISION OR DIVISIONS OR INTERVAL OR INTERVALS OR PERIOD OR PERIODS) OR TIMESPANS

S5 185 (MEAN OR MODE OR AVERAGE OR MEDIAN OR NORM OR NORMED OR MEDIAL)(2N)(SHARE OR SHARES)(2N)VOLUME

S6 7588 PRO()(RATA OR RATED) OR PRORATA OR PRORATED OR PROPORTION?

S7 290 S3(5N)S4

S8 18 S2(10N)S7

S9 0 S4(10N)S5(10N)S6  
 S10 0 S8(S)S9  
 S11 0 S2(S)S3(S)S4(S)S5(S)S6  
 S12 38 S2(S)S7  
 S13 21 S2(S)S4(S)(S5 OR S6)  
 S14 59 S12 OR S13  
 S15 17 S14 NOT (PY> 2000 OR PD= 20000120:20001231)  
 S16 12 RD (unique items)

**16/ 6/ 1 (Item 1 from file: 15)**

01825955 04-76946

\*\*USE FORMAT 7 OR 9 FOR FULL TEXT\*\*

**Private property, economic efficiency, and spectrum policy in the wake of the C block auction**

May 1999 LENGTH: 37 Pages

WORD COUNT: 15171

**16/ 6/ 2 (Item 2 from file: 15)**

01612498 02-63487

\*\*USE FORMAT 7 OR 9 FOR FULL TEXT\*\*

**Better leveraging of inventory can resolve cashflow problems**

Apr 1998 LENGTH: 1 Pages

WORD COUNT: 908

**16/ 6/ 3 (Item 3 from file: 15)**

01246170 98-95565

\*\*USE FORMAT 7 OR 9 FOR FULL TEXT\*\*

**Price discovery on the NYSE and the NASDAQ: The case of overnight and daytime news releases**

Spring 1996 LENGTH: 24 Pages

WORD COUNT: 8720

**16/ 6/ 4 (Item 4 from file: 15)**

01102108 97-51502

**A structured model to manage a large number of transactions**

Nov 2, 1995 LENGTH: 20 Pages

**16/ 6/ 5 (Item 5 from file: 15)**

00964455 96-13848

\*\*USE FORMAT 7 OR 9 FOR FULL TEXT\*\*

**A typology of production control situations in process industries**

1994 LENGTH: 11 Pages

WORD COUNT: 4181

16/ 6/ 6 (Item 6 from file: 15)

00870130 95-19522

\*\* USE FORMAT 7 OR 9 FOR FULL TEXT\*\*

**Tips on promoting with package inserts**

Jun 15, 1994 LENGTH: 1 Pages

WORD COUNT: 228

16/ 6/ 7 (Item 7 from file: 15)

00214154 83-25715

**Private Label: Most Overlooked Marketing Channel**

Jul/Aug 1983 LENGTH: 3 Pages

16/ 6/ 8 (Item 1 from file: 16)

05957887 Supplier Number: 53226840 (USE FORMAT 7 FOR FULLTEXT)

**Dauphin Technology Reports Third Quarter Results Sales of New Hand-Held Computer Contribute to Revenue Growth.**

Nov 17, 1998

Word Count: 917

16/ 6/ 9 (Item 1 from file: 148)

08478544 SUPPLIER NUMBER: 17844129 (USE FORMAT 7 OR 9 FOR FULL TEXT)

**An empirical analysis of the limit order book and the order flow in the Paris Bourse.**

Dec, 1995

WORD COUNT: 15832 LINE COUNT: 01247

16/ 6/ 10 (Item 2 from file: 148)

06515893 SUPPLIER NUMBER: 14039882 (USE FORMAT 7 OR 9 FOR FULL TEXT)

**Telecommunications and navigation equipment. (Industry Overview)**

Annual, 1993

WORD COUNT: 18299 LINE COUNT: 01546

16/ 6/ 11 (Item 3 from file: 148)

05588092 SUPPLIER NUMBER: 12073585 (USE FORMAT 7 OR 9 FOR FULL TEXT)

**On choosing among house price index methodologies. (Special Issue)**

Fall, 1991

WORD COUNT: 7835 LINE COUNT: 00663

16/ 6/ 12 (Item 1 from file: 485)

\*\* FULL-TEXT AVAILABLE IN FORMATS 7 AND 9 \*\*

00411807

**Ruling forbids state from using blanket policy on tax estimation**

WORD COUNT: 574 LINE COUNT: 52

Jun 14, 1993

**16/ 3,K/ 11 (Item 3 from file: 148)**  
DIALOG(R) File 148:Gale Group Trade & Industry DB  
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05588092 SUPPLIER NUMBER: 12073585 (USE FORMAT 7 OR 9 FOR FULL TEXT)  
**On choosing among house price index methodologies. (Special Issue)**  
Case, Bradford; Pollakowski, Henry O.; Wachter, Susan M.  
Journal of the American Real Estate & Urban Economics Association, v19, n3  
, p286(22)  
Fall, 1991  
ISSN: 0270-0484 LANGUAGE: ENGLISH RECORD TYPE: FULLTEXT  
WORD COUNT: 7835 LINE COUNT: 00663

... to "beta" parameters), where appropriate, with discrete attributes expressed as a fraction representing the proportion of transactions involving properties with that attribute; the value of the quarterly time dummy for simple...



## **V. Additional Resources Searched**

Searches were conducted in two template files not accessible through DIALOG, Financial Times and the Internet and Personal Computing Abstracts, but there were no good results.